

## SCB CHINA A-SHARES FUND

**Accumulation**  
**SCBCHAA**

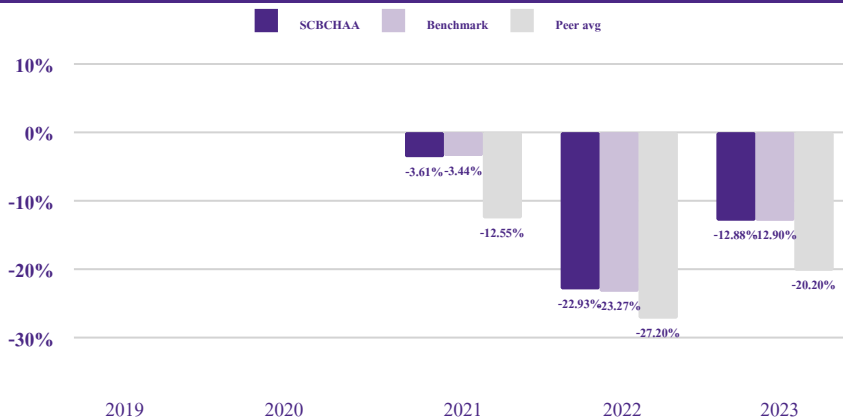
### Fund Type / Peer Group

- Fund type: Equity Fund/Feeder Fund/Fund that focuses on investing with foreign investment risk
- AIMC category: Greater China Equity

### Investment Policy and Strategy

- The Fund is a feeder fund investing mainly in the investment units of ChinaAMC CSI 300 Index ETF (the Master Fund) RMB Currency. The Master Fund aims to provide investment results that, before fees and expenses, closely correspond to the performance of CSI300 Index.
- Management company's name of the master fund: China Asset Management (Hong Kong) Limited
- The Fund may consider investing in derivatives for purposes of hedging exchange rate risk of securities or assets denominated in foreign currencies held by the Fund against Thai baht at any time, not less than 90% of foreign invested asset value.
- Fund's management strategy: The Fund has a passive management strategy aiming to achieve performance close to the Master Fund while the Master Fund also has a passive management strategy aiming to achieve performance close to the benchmark.

### Past Performance and Benchmark for the Past 5 Calendar Years (% p.a.)



Remark: In the year the Fund was registered, the performance will be shown from the date of registration of the Fund until the end of calendar year.

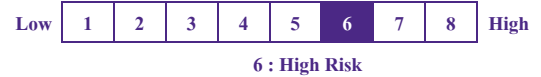
### Pin-Back Performance

	YTD	3 Mths	6 Mths	1 Yr <sup>1</sup>	3 Yrs <sup>1</sup>	5 Yrs <sup>1</sup>	10 Yrs <sup>1</sup>	Since Inception <sup>1</sup>
SCBCHAA	2.99	2.99	-6.75	-13.01	N/A	N/A	N/A	-14.27
Benchmark	3.08	3.08	-4.90	-13.78	N/A	N/A	N/A	-14.33
Average in the same group <sup>2</sup>	-1.41	-1.41	-9.04	-22.41	N/A	N/A	N/A	N/A
Portfolio SD	8.01	8.01	11.33	17.13	N/A	N/A	N/A	18.95
Benchmark SD	7.81	7.81	9.94	14.20	N/A	N/A	N/A	16.65

Remark: <sup>1</sup>0% per year

<sup>2</sup>Average in the same group according to the AIMC category of mutual funds

### Risk Spectrum



Invest on average over a year no less than 80% of NAV mainly in equity instruments.

### Fund Facts

Inception Date	13 February 2015
Share class launch date	11 August 2021
Dividend payment policy	None
Fund Maturity	None

### Fund Manager

Mr.Vijak Na Chiengmai	9 April 2023
MissNarintra Tinnaratsakulchai	2 November 2021

### Benchmark

CSI 300 Index 100% adjusted with the FX hedging cost during the time period of benchmark's return calculation to calculate return into Thai Baht (95%) and adjusted with the exchange rate to calculate return into Thai Baht (5%).

### Notice

- Investment in mutual funds is not a money deposit.
- Past performance of the fund is not a guarantee for future performance.

Certified by the CAC (Thailand's Private Sector Collective Action)

Coalition Against Corruption: CAC

Prospectus



Investors can study liquidity risk management tools in the Prospectus.

www.scbam.com

Subscription	Redemption
Subscription Date: Every trading day	Redemption Date: Every trading day
Office Hours: From business opening time - 14.30 hrs. SCB EASY APP from business opening time - 14.30 hrs.	Office Hours: From business opening time - 14.30 hrs. SCB EASY APP from business opening time - 14.30 hrs.
Minimum Initial Subscription: 1 Baht	Minimum Redemption: 1 Baht
Minimum Subsequent Subscription: 1 Baht	Minimum Balance: 1 Baht
	Period of Payment: T+2 (Settlement within 2 tradings day after redemption date)
	(The Management Company reserves the right to change the settlement period, which will not exceed 5 business days from the redemption date.)

Fees Collected from the Fund (%p.a. of NAV) (included of VAT)		
Fees	Maximum not exceeding	Actual Charged
Management Fee	2.57	1.00
Total Expense	3.21	1.10

Remark : - The Management Company may consider changing the actual charged fees to reflect its strategy or administrative costs.

- Amend the registrar fee from 0.06955 to 0.06527, to be effective from 1 May 2024 onwards.

Fees Collected from Unit holders (% of Trading Value) (included of VAT)		
Fees	Maximum not exceeding	Actual Charged
Front-end fee	3.21	0.50
Back-end fee	3.21	waived
Switch In fee	3.21	0.50
Switch Out fee	3.21	waived
Transfer fee	Baht 10 per 1,000 units	Baht 10 per 1,000 units

Remark: - The Management Company may consider changing the actual charged fees to reflect its strategy or administrative costs.

- Brokerage Fees for trading securities upon purchasing/selling/switching investment units shall not exceed 0.75% of investment unit value (actually charged at 0.08%).

Asset Allocation		Top 5 Holdings	
Asset	% NAV	Securities	% NAV
UNIT TRUST	99.75	CHINAAMC CSI 300 IDX ETF	99.75
CUSTODIAN BANK, TERM & SAVING DEPOSIT, CERTIFICATE OF DEPOSIT	2.22		
OTHER ASSET	-0.17		
DERIVATIVE	-1.79		

Statistical data	
Maximum Drawdown	-39.92%
Recovering Period	N/A
FX Hedging	95.37%
Portfolio Turnover	0.03
Sharpe ratio	-
Alpha	1.11%
Beta	0.84
Tracking Error	-

Top 5 Holdings of Master Fund	
Securities	% NAV
CSIN0300	9.29
RENMINBI Money Market Fund	6.49
Kweichow Moutai Co Ltd	5.42
Ping An Insurance Group Co of China Ltd	2.34
Contemporary Amperex Technology Co Ltd	2.19

Foreign Investment Allocation of Master Fund	
Country	% NAV
CHINA	100.00

Sector Allocation of Master Fund	
Sector	% NAV
Financials	20.49
Information Technology	14.56
Industrials	13.90
Consumer Staples	11.93
Swaps	9.29
Other	29.77

Remark: Master fund data, as of 29 February 2024

Investment in any fund more than 20% of NAV

Fund Name: ChinaAMC CSI 300 ETF

ISIN code: HK0000110269

Bloomberg code: 83188 HK

#### Definition

**Maximum Drawdown** refers to the highest percentage loss of the fund over the past 5 years (or since inception if the fund has been established for less than 5 years). It is calculated from the highest unit value to the lowest unit value during the period that the unit value is declining. The Maximum Drawdown is an indicator of the risk of loss from investing in the fund.

**Recovering Period** is used to give investors an idea of how long it will take from the time of maximum loss of the fund to the recovery of initial investment.

**FX Hedging** refers to the percentage of investments denominated in foreign currency that are hedged against exchange rate risk.

**Portfolio Turnover Ratio (PTR)** indicates the trading frequency of securities in the investment portfolio of the fund over a given period. It is calculated by taking the lower value between the total amount of new securities purchased and the total amount of securities sold over the past 1 year, divided by the average NAV of the same period. The fund with high PTR reflects frequent trading by the fund manager which leads to high trading costs. Investors should compare this data with the fund performance in order to evaluate the worthiness of such trading strategy.

**Sharpe Ratio** is the ratio between the excess return of the fund and the investment risk. It is calculated from the difference between the investment return of the fund and the risk-free rate of return divided of returns for the investment. The Sharpe Ratio reflects how much returns the fund will receive to offset the investment risk of the fund. The fund with a higher Sharpe Ratio means that it is managed more efficiently because it generates higher excess returns given the same level of investment risk.

**Alpha** is the excess return of the fund relative to the return of its corresponding benchmark. A high alpha indicates that the fund generates higher return than its benchmark which is resulted from the efficiency of the fund manager in securities selection or determining the right timing for investment.

**Beta** is a measure of the returns of securities in the portfolio in relation to the market as a whole. A beta of less than 1 indicates that the returns of the fund's portfolio are less volatile than the overall market. On the other hand, a beta of greater than 1 indicates that the returns on the portfolio are more volatile than the market return.

**Tracking Error** The rate of return of the fund has the efficiency to replicate the corresponding benchmark. If the tracking error is low, it implies that the fund is able to generate similar returns to its benchmark efficiently. The fund with high tracking error will have an average rate of return that is more deviated from the benchmark.

**Yield to Maturity (YTM)** is the rate of return for investing in a debt instrument assuming that the investor holds the asset until its maturity date. It is calculated from the coupon payments to be earned by the investor over the remaining term of the instrument plus the face value due at maturity which are discounted to a present value. YTM is used to measure the rate of return of a fixed income fund which is based on the weighted average YTM of each debt instrument in the portfolio of the fund. As YTM is expressed as an annual percentage rate, it can be used for performance comparison among the fixed income funds with a 'buy and hold' investment strategy and similar investment characteristics.

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